

|                         |  |
|-------------------------|--|
| 1. Record Nr.           | UNINA9910480707503321  |
| Titolo                  | Progress report on establishing a regional settlement intermediary and next steps : implementing central securities depository-real-time gross settlement linkages in ASEAN+3 : cross-border settlement infrastructure forum : May 2015 / / Asian Development Bank   |
| Pubbl/distr/stampa      | Mandaluyong City, Philippines : , : Asian Development Bank, , 2015<br>©2015  |
| ISBN                    | 92-9254-932-4  |
| Descrizione fisica      | 1 online resource (31 p.)  |
| Disciplina              | 346.44092  |
| Soggetti                | Clearing of securities<br>Electronic books.  |
| Lingua di pubblicazione | Inglese  |
| Formato                 | Materiale a stampa   |
| Livello bibliografico   | Monografia   |
| Note generali           | Description based upon print version of record.  |
| Nota di contenuto       | Cover; Contents; Tables and Figures; Tables; 1 Cross-Currency Delivery Versus Payment Settlement Processes; 2 Message (pacs.009) Items for Cash Settlement Information from Bank of Japan Financial Network System to Hong Kong Dollar Clearing House Automated Transfer System; 3 Message (pacs.002) Items for Cash Settlement Status from Hong Kong Dollar Clearing House Automated Transfer System to Bank of Japan Financial Network System; 4 Cut-Off Time for Cross-Currency Delivery Versus Payment between the Bank of Japan and the Hong Kong Monetary Authority; 5 Contingency Cases; Figures<br>1 Cross-Currency Delivery Versus Payment Settlement (Japanese Government Bond- Hong Kong Dollars)2 Road Map for Establishing a Regional Settlement Intermediary in ASEAN+3; A2.1 Cross-Border CSD Linkage with Domestic Delivery Versus Payment; A2.2 CSD-RTGS Linkages for Cross-Currency Delivery Versus Payment; A2.3 RTGS-RTGS Linkages for Payment Versus Payment; Acknowledgments; Statement from from the Chairs of the Cross-Border Settlement Infrastructure Forum; Executive Summary; Abbreviations; Introduction; CSD-RTGS Linkages Model<br>Basic Principles on Establishing a Regional Settlement Intermediary<br>Types of CSD-RTGS Linkages and Their Prioritization; |

Outline of Desktop Study; Processing Flow; Messages between the Central Securities Depository and the Real-Time Gross Settlement Systems; Operating Hours; Contingency Measures; Policy Recommendations and Road Map; Remaining Challenges and Next Steps; Appendixes; 1 Members and Observers of the Cross-Border Settlement Infrastructure Forum and the ADB Secretariat (to be revised); 2 Outlines of CSD-RTGS Linkages 3 Presentations at the Cross-Border Settlement Infrastructure Forum Meetings

2. Record Nr. UNISALENT0991001983639707536

Autore Marcus, Michael B.

Titolo Markov processes, Gaussian processes, and local times / Michael B. Marcus, Jay Rosen

Pubbl/distr/stampa Cambridge ; New York : Cambridge University Press, 2006

ISBN 0521863007

Descrizione fisica x, 620 p. ; 24 cm

Collana Cambridge studies in advanced mathematics ; 100

Classificazione AMS 60-02

LC QA.M35

Altri autori (Persone) Rosen, Jay author

Soggetti Markov processes  
Gaussian processes  
Local times (Stochastic processes)

Lingua di pubblicazione Inglese

Formato Materiale a stampa

Livello bibliografico Monografia

Nota di bibliografia Includes bibliographical references (p. 603-610) and indexes